

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2021
(in thousands)

	Total Assets Under the Fiduciary Responsibility of the Commissioner of Revenue	Total Other Invested Assets	Total Assets Under the Fiduciary Responsibility of the ARM Board	Total Assets
Invested Assets				
Cash and Cash Equivalents	3,699,252	90	405,219	4,104,562
Intermediate-term Fixed Income Pool	-	-	-	-
Tobacco Revenue Fixed Income	29,414	-	-	29,414
Individually held debt and other instruments	31,563	-	-	31,563
Broad Fixed Income	1,786,483	124,881	7,045,064	8,956,429
Broad Domestic Equity	1,203,113	84,866	9,882,452	11,170,431
Broad International Equity	721,430	57,410	6,065,965	6,844,805
Opportunistic	-	-	2,033,139	2,033,139
Private Equity	-	-	4,929,297	4,929,297
Real Assets	147,370	-	4,057,797	4,205,168
Total Investments	7,618,625	267,248	34,418,933	42,304,806
Income Receivable	297		37	334
Income distributable from (to) other funds	-	-	-	-
Total Managed Investments	7,618,922	267,248	34,418,970	42,305,140
Participant directed investments	-	-	9,249,724	9,249,724
Total Invested Assets	7,618,922	267,248	43,668,694	51,554,864

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets				
Cash and Cash Equivalents	757		197	954
Intermediate-term Fixed Income Pool	-	-	-	-
Tobacco Revenue Fixed Income	1,311	-	-	1,311
Individually held debt and other instruments	-	-	-	-
Broad Fixed Income	15,996	1,110	103,765	120,870
Broad Domestic Equity	52,402	3,739	421,690	477,831
Broad International Equity	1,011	119	69,183	70,313
Opportunistic	-	-	60,044	60,044
Private Equity	-	-	470,363	470,363
Real Assets	7,870	-	107,136	115,006
Participant directed investments	-	-	215,936	215,936
Total Income (loss)	78,037	4,967	1,448,313	1,531,318
Total Invested Assets, Beginning of Period	8,145,193	262,330	42,226,283	50,633,806
Net Contributions (Withdrawals)	(604,309)	(49)	(5,903)	(610,260)
Total Invested Assets, End of Period	7,618,922	267,248	43,668,694	51,554,864

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

GENERAL FUND AND OTHER NON-SEGREGATED INVESTMENTS (GeFONSI)									
Invested Assets	CONSTITUTIONAL BUDGET RESERVE	GeFONSI I	GeFONSI II	PERMANENT FUND DIVIDEND FUND	ALASKA HIGHER EDUCATION INVESTMENT FUND	EDUCATION ENDOWMENT FUND	GeFONSI TOTAL	PUBLIC SCHOOL TRUST FUND	INVESTMENT LOSS TRUST FUND
Cash and Cash Equivalents	1,078,525	1,439,576	805,356	28,568	2,501	4	2,276,005	4,925	3,743
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	29,414	-	-	-	-	29,414	-	-
Individually held debt and other instruments	-	31,563	-	-	-	-	31,563	-	-
Broad Fixed Income	-	253,373	312,993	-	125,316	181	691,864	246,734	-
Broad Domestic Equity	-	-	53,046	-	169,992	246	223,284	334,697	-
Broad International Equity	-	-	24,805	-	104,039	151	128,995	204,842	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	22,237	32	22,269	43,782	-
Total Investments	1,078,525	1,753,925	1,196,200	28,568	424,086	614	3,403,393	834,980	3,743
Income Receivable	85	117	63	2	-	-	182	1	-
Income distributable from (to) other funds	-	2	-	(2)	-	-	-	-	-
Total Managed Investments	1,078,610	1,754,045	1,196,262	28,568	424,086	614	3,403,575	834,980	3,743
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Invested Assets	1,078,610	1,754,045	1,196,262	28,568	424,086	614	3,403,575	834,980	3,743

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets									
Cash and Cash Equivalents	208	327	147	5	1		480	2	1
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	1,311	-	-	-	-	1,311	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	2,938	2,323	-	1,121	2	6,384	2,269	-
Broad Domestic Equity	-	-	2,140	-	7,546	11	9,696	15,065	-
Broad International Equity	-	-	(24)	-	176		152	246	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	1,182	2	1,183	2,371	-
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Income (loss)	208	3,266	4,585	5	10,026	14	17,896	19,952	1
Total Invested Assets, Beginning of Period	1,076,067	2,586,558	950,354	27,539	416,411	600	3,981,462	844,745	3,749
Net Contributions (Withdrawals)	2,335	(835,784)	241,323	1,029	(2,351)	-	(595,783)	(29,717)	(7)
Transfers from (to) other funds	-	5	-	(5)	-	-	-	-	-
Total Invested Assets, End of Period	1,078,610	1,754,045	1,196,262	28,568	424,086	614	3,403,575	834,980	3,743

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

	GENERAL OBLIGATION BOND FUNDS						INTERNATIONAL AIRPORTS FUNDS		
	Series 2008	Series 2010	Series 2013	2012 Transportation Bond Act					
	2008 TRANSPORTATION PROJECTS	2010 EDUCATION TAX EXEMPT BONDS	2013-B TAX EXEMPT EDUCATION	2012 TRANSPORTATION BOND ACT 2016A	2012 TRANSPORTATION BOND ACT 2016B	TOTAL	REVENUE	REPAIR & REPLACEMENT	TOTAL
Invested Assets									
Cash and Cash Equivalents	761	3	192	1,409	79,969	82,333	135,461	500	135,961
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	24,137	-	24,137
Broad Domestic Equity	-	-	-	-	-	-	-	-	-
Broad International Equity	-	-	-	-	-	-	-	-	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-	-
Total Investments	761	3	192	1,409	79,969	82,333	159,598	500	160,098
Income Receivable					6	7	12		12
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-
Total Managed Investments	761	3	192	1,409	79,976	82,340	159,610	500	160,110
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Invested Assets	761	3	192	1,409	79,976	82,340	159,610	500	160,110

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets									
Cash and Cash Equivalents					16	16	31		31
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	245	-	245
Broad Domestic Equity	-	-	-	-	-	-	-	-	-
Broad International Equity	-	-	-	-	-	-	-	-	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	-	-
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Income (loss)					16	16	276		276
Total Invested Assets, Beginning of Period	760	3	241	1,915	83,596	86,516	194,964	501	195,465
Net Contributions (Withdrawals)	-	-	(49)	(507)	(3,636)	(4,192)	(35,630)	(1)	(35,631)
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	761	3	192	1,409	79,976	82,340	159,610	500	160,110

COMBINED SCHEDULE OF INVESTED ASSETS
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(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS BOND PROCEED CONSTRUCTION FUNDS									
Invested Assets	SERIES 2002 RESERVE	SERIES 2003 RESERVE	SERIES 2006 NON-AMT	SERIES 2006 VARIABLE RATE	2010C	2010D	TOTAL	POWER COST EQUALIZATION	ALASKA STUDENT LOAN CORPORATION INVESTMENT FUND
Cash and Cash Equivalents	16,403	10,513	1,887	1,377	-	344	30,523	6,823	56,981
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	489,269	19,994
Broad Domestic Equity	-	-	-	-	-	-	-	380,469	-
Broad International Equity	-	-	-	-	-	-	-	226,884	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	48,555	-
Total Investments	16,403	10,513	1,887	1,377		344	30,523	1,151,999	76,975
Income Receivable	1	1	-	-	-	-	2	1	5
Income distributable from (to) other funds	-	-	-	-	-	-	-	-	-
Total Managed Investments	16,404	10,514	1,887	1,377		344	30,526	1,152,000	76,980
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Invested Assets	16,404	10,514	1,887	1,377		344	30,526	1,152,000	76,980
							190,636		

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets									
Cash and Cash Equivalents	3	2					6	2	6
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-	-
Broad Fixed Income	-	-	-	-	-	-	-	4,369	(26)
Broad Domestic Equity	-	-	-	-	-	-	-	16,327	-
Broad International Equity	-	-	-	-	-	-	-	326	-
Opportunistic	-	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-	-
Real Assets	-	-	-	-	-	-	-	2,591	-
Participant directed investments	-	-	-	-	-	-	-	-	-
Total Income (loss)	3	2					6	23,616	(20)
Total Invested Assets, Beginning of Period	16,401	10,512	2,063	2,208	1	346	31,530	1,149,165	-
Net Contributions (Withdrawals)	-	-	(176)	(831)	(1)	(3)	(1,010)	(20,781)	77,000
Transfers from (to) other funds	-	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	16,404	10,514	1,887	1,377		344	30,526	1,152,000	76,980

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
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(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

RETIREE HEALTH INSURANCE FUND								
Invested Assets	MAJOR MEDICAL	LONG-TERM CARE	TOTAL	MINE RECLAMATION FUND	UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	EXXON VALDEZ OIL SPILL INVESTMENT FUND	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS
Cash and Cash Equivalents	18,832	4,592	23,425	9	3,699,252	58	33	90
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	29,414	-	-	-
Individually held debt and other instruments	-	-	-	-	31,563	-	-	-
Broad Fixed Income	-	314,040	314,040	446	1,786,483	97,605	27,277	124,881
Broad Domestic Equity	-	264,059	264,059	605	1,203,113	63,631	21,235	84,866
Broad International Equity	-	160,338	160,338	370	721,430	43,302	14,108	57,410
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Real Assets	-	32,686	32,686	79	147,370	-	-	-
Total Investments	18,832	775,714	794,546	1,509	7,618,625	204,596	62,653	267,248
Income Receivable	1	-	2	-	297	-	-	-
Income distributable from (to) other funds	-	-	-	-	-	-	-	-
Total Managed Investments	18,834	775,715	794,548	1,509	7,618,922	204,596	62,653	267,248
Participant directed investments	-	-	-	-	-	-	-	-
Total Invested Assets	18,834	775,715	794,548	1,509	7,618,922	204,596	62,653	267,248

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets								
Cash and Cash Equivalents	4	2	5	-	757	-	-	-
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	1,311	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	-	2,751	2,751	4	15,996	867	242	1,110
Broad Domestic Equity	-	11,287	11,287	27	52,402	2,805	934	3,739
Broad International Equity	-	286	286	1	1,011	90	29	119
Opportunistic	-	-	-	-	-	-	-	-
Private Equity	-	-	-	-	-	-	-	-
Real Assets	-	1,720	1,720	4	7,870	-	-	-
Participant directed investments	-	-	-	-	-	-	-	-
Total Income (loss)	4	16,047	16,050	35	78,037	3,762	1,205	4,967
Total Invested Assets, Beginning of Period	18,962	756,058	775,020	1,473	8,145,193	200,883	61,447	262,330
Net Contributions (Withdrawals)	(132)	3,610	3,478	-	(604,309)	(49)	-	(49)
Transfers from (to) other funds	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	18,834	775,715	794,548	1,509	7,618,922	204,596	62,653	267,248

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

PUBLIC EMPLOYEES' RETIREMENT SYSTEM								
Invested Assets	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION OD&D P&F	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL
Cash and Cash Equivalents	142,412	118,922	531	234	2,571	8,486	-	273,156
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	2,480,643	2,035,175	8,843	3,792	42,949	143,491	-	4,714,893
Broad Domestic Equity	3,487,172	2,860,955	12,431	5,330	60,376	201,713	-	6,627,978
Broad International Equity	2,140,526	1,756,136	7,630	3,272	37,061	123,817	-	4,068,442
Opportunistic	717,149	588,365	2,556	1,096	12,417	41,483	-	1,363,066
Private Equity	1,739,812	1,427,381	6,202	2,659	30,123	100,638	-	3,306,815
Real Assets	1,432,503	1,174,998	5,105	2,189	24,797	82,844	-	2,722,436
Total Investments	12,140,217	9,961,932	43,299	18,572	210,294	702,472	-	23,076,787
Income Receivable	14	10	-	-	-	1	-	25
Income distributable from (to) other funds	-	-	-	-	-	-	-	-
Total Managed Investments	12,140,231	9,961,942	43,299	18,572	210,294	702,473	-	23,076,812
Participant directed investments	-	-	-	-	-	-	2,026,142	2,026,142
Total Invested Assets	12,140,231	9,961,942	43,299	18,572	210,294	702,473	2,026,142	25,102,954

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets								
Cash and Cash Equivalents	69	57	-	-	1	4	-	132
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-	-
Broad Fixed Income	36,563	30,009	128	55	624	2,089	-	69,469
Broad Domestic Equity	148,859	122,102	525	226	2,554	8,540	-	282,806
Broad International Equity	24,425	19,994	87	37	422	1,410	-	46,375
Opportunistic	21,188	17,384	75	32	363	1,215	-	40,257
Private Equity	166,030	136,185	591	253	2,871	9,593	-	315,523
Real Assets	37,810	31,041	133	57	648	2,169	-	71,859
Participant directed investments	-	-	-	-	-	-	49,940	49,940
Total Income (loss)	434,943	356,773	1,540	661	7,484	25,019	49,940	876,361
Total Invested Assets, Beginning of Period	11,697,813	9,655,276	41,171	17,709	200,228	670,209	1,964,384	24,246,789
Net Contributions (Withdrawals)	7,475	(50,106)	588	202	2,583	7,245	11,818	(20,197)
Transfers from (to) other funds	-	-	-	-	-	-	-	-
Total Invested Assets, End of Period	12,140,231	9,961,942	43,299	18,572	210,294	702,473	2,026,142	25,102,954

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

TEACHERS' RETIREMENT SYSTEM							
Invested Assets	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	DEFINED CONTRIBUTION OD&D	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	TOTAL
Cash and Cash Equivalents	79,617	44,221	81	828	2,455	-	127,202
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	1,415,470	774,247	1,380	14,027	41,948	-	2,247,073
Broad Domestic Equity	1,989,801	1,088,401	1,940	19,719	58,969	-	3,158,830
Broad International Equity	1,221,397	668,092	1,191	12,104	36,197	-	1,938,980
Opportunistic	409,209	223,833	399	4,055	12,127	-	649,624
Private Equity	992,747	543,023	968	9,838	29,421	-	1,575,996
Real Assets	817,395	447,008	797	8,098	24,219	-	1,297,517
Total Investments	6,925,637	3,788,825	6,757	68,670	205,335	-	10,995,223
Income Receivable	7	4	-	-	-	-	12
Income distributable from (to) other funds	-	-	-	-	-	-	-
Total Managed Investments	6,925,644	3,788,829	6,757	68,670	205,335	-	10,995,235
Participant directed investments	-	-	-	-	-	833,273	833,273
Total Invested Assets	6,925,644	3,788,829	6,757	68,670	205,335	833,273	11,828,508

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets							
Cash and Cash Equivalents	39	22			1	-	62
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	20,825	11,413	20	205	613	-	33,078
Broad Domestic Equity	84,944	46,446	82	838	2,505	-	134,815
Broad International Equity	13,970	7,606	14	138	412	-	22,140
Opportunistic	12,085	6,612	12	119	356	-	19,185
Private Equity	94,760	51,809	92	938	2,806	-	150,405
Real Assets	21,604	11,807	21	213	636	-	34,281
Participant directed investments	-	-	-	-	-	20,627	20,627
Total Income (loss)	248,227	135,716	241	2,451	7,330	20,627	414,593
Total Invested Assets, Beginning of Period	6,614,622	3,671,370	6,479	65,764	196,700	812,550	11,367,486
Net Contributions (Withdrawals)	62,795	(18,257)	36	455	1,305	97	46,430
Transfers from (to) other funds	-	-	-	-	-	-	-
Total Invested Assets, End of Period	6,925,644	3,788,829	6,757	68,670	205,335	833,273	11,828,508

COMBINED SCHEDULE OF INVESTED ASSETS
at Fair Value
August 31, 2021
(in thousands)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD

	JUDICIAL RETIREMENT SYSTEM			MILITARY RETIREMENT SYSTEM	PARTICIPANT DIRECTED		TOTAL ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE ARM BOARD
	DEFINED BENEFIT PENSION	DEFINED BENEFIT RETIREE HEALTH CARE	TOTAL	TOTAL	SBS PLAN	DEFERRED COMPENSATION PLAN	
Invested Assets							
Cash and Cash Equivalents	4,105	507	4,612	249	-	-	405,219
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	51,337	9,006	60,342	22,756	-	-	7,045,064
Broad Domestic Equity	72,167	12,660	84,827	10,817	-	-	9,882,452
Broad International Equity	44,298	7,771	52,069	6,474	-	-	6,065,965
Opportunistic	14,841	2,604	17,445	3,003	-	-	2,033,139
Private Equity	36,005	6,316	42,321	4,163	-	-	4,929,297
Real Assets	29,646	5,199	34,845	3,000	-	-	4,057,797
Total Investments	252,398	44,063	296,461	50,462	-	-	34,418,933
Income Receivable	-	-	-	-	-	-	37
Income distributable from (to) other funds	-	-	-	-	-	-	-
Total Managed Investments	252,398	44,063	296,462	50,462	-	-	34,418,970
Participant directed investments	-	-	-	-	5,149,507	1,240,801	9,249,724
Total Invested Assets	252,398	44,063	296,462	50,462	5,149,507	1,240,801	43,668,694

COMBINED SCHEDULE OF INVESTMENT INCOME (LOSS) AND CHANGES IN INVESTED ASSETS
Fiscal Year to Date
(in thousands)

Income and Changes in Invested Assets							
Cash and Cash Equivalents	1		2		-	-	197
Intermediate-term Fixed Income Pool	-	-	-	-	-	-	-
Tobacco Revenue Fixed Income	-	-	-	-	-	-	-
Individually held debt and other instruments	-	-	-	-	-	-	-
Broad Fixed Income	751	132	883	336	-	-	103,765
Broad Domestic Equity	3,069	539	3,608	460	-	-	421,690
Broad International Equity	506	88	594	74	-	-	69,183
Opportunistic	437	77	513	89	-	-	60,044
Private Equity	3,435	602	4,038	398	-	-	470,363
Real Assets	779	137	916	79	-	-	107,136
Participant directed investments	-	-	-	-	114,479	30,890	215,936
Total Income (loss)	8,978	1,576	10,555	1,436	114,478.93665	30,890	1,448,313
Total Invested Assets, Beginning of Period	238,747	42,512	281,259	49,296	5,064,368	1,217,086	42,226,283
Net Contributions (Withdrawals)	4,673	(25)	4,648	(270)	(29,339)	(7,175)	(5,903)
Transfers from (to) other funds	-	-	-	-	-	-	-
Total Invested Assets, End of Period	252,398	44,063	296,462	50,462	5,149,507	1,240,801	43,668,694